

Euronext® ESG Biodiversity Screened Eurozone 50 Index

Objective

The Euronext® ESG Biodiversity Screened Eurozone 50 index family is designed to reflect the price level trends in the trading of shares that have the ability to identify and reduce the negative biodiversity impact of their activities. The Euronext® ESG Biodiversity Screened Eurozone 50 index includes most common ESG investment approaches adopted by institutional and private investors such as norm-based exclusion filters applied in accordance with the UN Global Compact Principles or involvement in coal, oil and gas, controversial weapons and tobacco. The index serves as an underlying for structured products, funds and exchange traded funds.

Investability

Stocks are screened to ensure liquidity to ensure that the index is investable.

Transparency

The index rules are available on our website. Euronext acts as Supervisor. All our rulebooks can be found on the following webpage: <https://live.euronext.com/en/products-indices/index-rules>.

Statistics

March 31, 2022

Market Capitalization		EUR Bil	Performance		(%)	Fundamentals	
Full		2,723	Q1 2022		-11.19%	P/E Incl. Neg LTM	55.52
Free float		2,177	YTD		-11.19%	P/E Incl. Neg FY1	21.02
			2021		24.77%	P/E excl. Neg LTM	57.81
			2020		1.28%	P/E excl. Neg FY1	21.02
			2019		25.57%	Price/Book	6.21
						Price/Sales	4.62
						Price/Cash Flow	9.04
						Dividend Yield (%)	2.72
Components (full)		EUR Bil	Annualized		(%)	Risk	
Average		54.3	2 Year		19.49%	Sharpe Ratio 1 Year	-
Median		38.8	3 Years		7.53%	Volatility 30 Day	37.12
Largest		247.9	5 Years		4.24%		
Smallest		12.1	Since Base Date 01-01-2010		5.33%		
Component Weights		(%)					
Largest		11.38					
Smallest		0.50					
Top ten		47.71					

Performance of other versions

Euronext ESG Biodiversity Screened Eurozone 50 GR		Euronext ESG Biodiversity Screened Eurozone 50 NR		Euronext ESG Biodiversity Screened Eurozone 50 Decrement 4%	
Q1 2022	-11.04%	Q1 2022	-11.07%	Q1 2022	-11.95%
YTD	-11.04%	YTD	-11.07%	YTD	-11.95%
2021	27.35%	2021	26.77%	2021	21.81%
2020	3.44%	2020	2.93%	2020	-1.12%
2019	29.38%	2019	28.42%	2019	23.39%
Euronext ESG Biodiversity Screened Eurozone 50 Decrement 5%					
Q1 2022	-12.17%				
YTD	-12.17%				
2021	20.59%				
2020	-2.11%				
2019	22.16%				

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Index Facts

Categories	Facts
Weighting	Based on Free Float Market Capitalization.
Component Number	50
Review of composition	Quarterly review after the close of the third Friday of March, June, September and December
Calculation and Distribution	Price index; Net return index, Gross return index and Decrement index versions are also available.
Date Introduced	Euronext ESG Biodiversity Screened Eurozone 50 Index family was introduced on 18 November 2021
Isin code / Base Value / Base Date	Euronext ESG Biodiversity Screened Eurozone 50 Index (FRESG0000090), 1000 as of 01 January 2010
	Euronext ESG Biodiversity Screened Eurozone 50 GR Index (FRESG0000116), 1000 as of 01 January 2010
	Euronext ESG Biodiversity Screened Eurozone 50 NR Index (FRESG0000108), 1000 as of 01 January 2010
	Euronext ESG Biodiversity Screened Eurozone 50 Decrement 4% Index (FRESG0000124), 1000 as of 01 January 2010
	Euronext ESG Biodiversity Screened Eurozone 50 Decrement 5% Index (FRESG0000132), 1000 as of 01 January 2010

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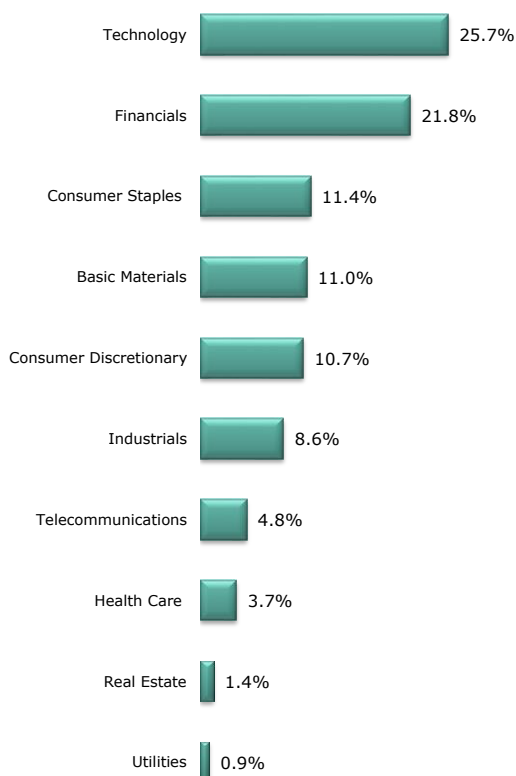
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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
ASML HOLDING	ASML	NL	Technology	11.38
LINDE PLC	LINI	DE	Basic Materials	6.83
SAP	SAPG	DE	Technology	5.13
UNILEVER	UNA	NL	Consumer Staples	4.94
ALLIANZ SE	ALVG	DE	Financials	4.06
SCHNEIDER ELECTRIC	SU	FR	Industrials	3.97
AIR LIQUIDE	AI	FR	Basic Materials	3.47
DEUTSCHE TELEKOM AG	DTEG	DE	Telecommunications	2.71
BNP PARIBAS ACT.A	BNP	FR	Financials	2.65
RELX	REN	NL	Consumer Discretionary	2.57
				47.71

Portfolio Analysis

Top Sectors Breakdown



Top Country Breakdown

